# 1 Title: Deep learning for time series classification in ecology

3	Authors: César Capinha <sup>1</sup> , Ana Ceia-Hasse <sup>2</sup> , Andrew M. Kramer <sup>3</sup> , Christiaan Meijer <sup>4</sup>
4	<sup>1</sup> Centro de Estudos Geográficos, Instituto de Geografia e Ordenamento do Território - IGOT,
5	Universidade de Lisboa, Rua Branca Edmée Marques, 1600-276 Lisboa, Portugal.
6	<sup>2</sup> Global Health and Tropical Medicine, Institute of Hygiene and Tropical Medicine, NOVA
7	University of Lisbon, Rua da Junqueira 100, 1349-008 Lisbon, Portugal.
8	<sup>3</sup> Department of Integrative Biology, University of South Florida, Tampa, Florida, USA.
9	<sup>4</sup> Netherlands eScience Center, Science Park 140, 1098 XG Amsterdam, the Netherlands
10	
11	Correspondence author: César Capinha   E-mail: cesarcapinha@campus.ul.pt
12	Running headline: Classify time series with deep learning
13	
14	
15 16	
10	
18	
19	
20	
21	

# 22 Abstract

23	1. Time series classification consists of assigning time series into one of two or more
24	predefined classes. This procedure plays a role in a vast number of ecological classification
25	tasks, including species identification, animal behaviour analysis, predictive mapping, or the
26	detection of critical transitions in ecological systems. In ecology, the usual approach to time
27	series classification consists of transforming the time series into static predictors and then
28	using these in conventional statistical or machine learning models. However, recent deep
29	learning approaches now enable the classification using the raw time series data, avoiding the
30	need for domain expertise, eliminating subjective and resource-consuming data
31	transformation procedures, and potentially improving classification results.
32	2. We here introduce ecologists to time series classification using deep learning models. We
33	describe some of the deep learning architectures relevant for time series classification and
34	show how these architectures and their hyper-parameters can be tested and used for the
35	
	classification problem at hand. We illustrate the approach using three case studies from
36	classification problem at hand. We illustrate the approach using three case studies from distinct ecological subdisciplines: <i>i</i> ) species identification from wingbeat spectrograms; <i>ii</i> )
36 37	
	distinct ecological subdisciplines: <i>i</i> ) species identification from wingbeat spectrograms; <i>ii</i> )
37	distinct ecological subdisciplines: <i>i</i> ) species identification from wingbeat spectrograms; <i>ii</i> ) species distribution modelling from time series of climatic variables and <i>iii</i> ) the classification

41 research directions and highlight current limitations.

42	4. We demonstrate the high potential and wide applicability of deep learning for time series
43	classification in ecology. We recommend this approach be considered as an alternative to
44	commonly used techniques requiring the transformation of time series data.
45	
46	Keywords: AutoML; Classification; Data-driven; Deep learning; Scalability; Sequential
47	data; Time series

48

## 49 Introduction

50 The recent increase in affordability, capacity, and autonomy of sensor-based technologies 51 (Peters et al., 2014; Bush et al., 2017), as well as an increasing number of contributions from 52 citizen scientists and the establishment of international research networks (Hurlbert & Liang, 53 2012; Bush et al., 2017) is allowing an unprecedented access to time series of interest for 54 ecological research (Reichstein et al., 2019). A common aim of ecologists using these data 55 concerns assigning them into predefined classes, such as ecological states or biological 56 entities. Typical examples include the recognition of bird species from sound recordings (e.g., 57 Priyadarshani, Marsland, Juodakis, Castro, & Listanti 2020), the distinction between phases 58 in the annual life cycle of plants (i.e., 'phenophases') from spectral time series (Melaas, 59 Friedl, & Zhu 2013), or the recognition of behavioural states from animal movement data 60 (Shamoun-Baranes, Bouten, van Loon, Meijer, & Camphuysen 2016). Many other examples 61 exist, with scopes of application that range from the molecular level (Jaakkola, Diekhans, & 62 Haussler 2000) to the global scale (e.g., Schneider, Friedl, & Potere 2010).

64 The assignment of time series into one of two or more predefined classes (hereafter referred 65 to as 'time series classification'; Keogh and Kasetty 2003) can be performed using a variety 66 of different approaches, ranging from manual, expert-based, classification (Priyadarshani et 67 al., 2020) to fully automated procedures (see Bagnall, Lines, Bostrom, Large, & Keogh 2017 68 for examples). In ecology, time series classification is generally approached by processing the time series data into a new set of 'static' variables - using hand-designed transformations, or 69 70 techniques such as Fourier or wavelet transforms – and then using these variables as 71 predictors in 'classification algorithms, such as logistic or multinomial regressions 72 or random forests (e.g., Reside, VanDerWal, Kutt, & Perkins 2010; Shamoun-Baranes et al., 73 2016; Dyderski, Paź, Frelich, & Jagodziński 2017; Capinha, 2019; Priyadarshani et al., 74 2020). In machine learning terminology, this approach is known as 'feature-based', where the 75 'features' are the variables that are extracted from the time series.

76

77 Despite the wide adoption of feature-based approaches, important limitations still undermine their predictive performance and scalability. A key constraint concerns the need for domain-78 79 specific knowledge about the phenomenon that is being classified in order to obtain 'optimal' 80 sets of features. While this may not seem limiting, considering the ever-growing body of 81 knowledge in the ecological literature, in reality few, if any, ecological phenomena are fully 82 understood (Currie, 2019). This inherently limits and casts doubt about the optimality of 83 human-mediated selections of 'relevant' predictors of their behaviour. This limitation can be 84 illustrated for species distribution modelling, a popular field among ecological modellers. 85 These models often rely on readily available sets of predictors that summarize long-term 86 climate averages and variability, (e.g., the BIOCLIM variables; Booth, Nix, Busby, &

Hutchinson 2014), despite recognition that species distributions can also respond to shortterm meteorological variation (e.g., Reside et al., 2010). Accordingly, these common predictors cannot guarantee a comprehensive representation of the role of climate in determining the distribution of species. Additionally, scaling modelling frameworks can result in reliance on pre-processed predictors because performing species-specific feature extraction could be prohibitively costly, in terms of human and time resources, when modelling the distribution of hundreds of species.

94

95 Here we discuss and demonstrate the use of supervised deep learning models for time series 96 classification. Deep learning models are a set of recent, complex architectures of artificial 97 neural networks (LeCun, Bengio, & Hinton 2015; Christin et al., 2019), which have enabled 98 significant advances of performance in highly complex tasks, particularly image recognition (LeCun et al., 2015) - including in ecology (e.g., Christin, Hervet, & Lecomte 2019; Ferreira 99 100 et al., in press). Recently, the usefulness of these models for time series classification has 101 been highlighted (Wang, Yan, & Oates 2017; Fawaz, Forestier, Weber, Idoumghar, & Muller 102 2019). However, their adoption for this purpose in ecology remains limited (see Sethi et al. 103 2020, for an exception). A difference between deep learning models and feature-based 104 approaches is that deep learning models work directly with the raw time series. The 105 identification of relevant features in the time series is performed by the model itself and is 106 guided by the contribution that the features have in distinguishing the classes. Accordingly, a 107 promise of these models is that they may capture relevant information that would be missed if 108 relying on subjective sets of static features, improving predictive performances. Additionally,

- 109 because there is no need of human intervention in feature extraction, deep learning models
- allow a full, end-to-end, automation of computational workflows.
- 111
- 112 We explain deep neural networks and describe some of the modelling architectures more
- relevant in the context of classifying time series. Next, we demonstrate the application of
- deep learning models for time series classification using three case studies. First, we perform
- species identification based on recordings of insect wing flap movements, second, we predict
- the potential distribution of a vulnerable mammal species using time series of monthly
- 117 climate data, and third we predict the seasonal patterns of fruiting of a mushroom species,
- based on meteorological time series. We implement all models using 'mcfly' (van Kuppevelt
- et al., 2020), a Python package aimed at time series classification for non-experts in deep
- 120 learning, and which should be accessible to the generality of ecological modelers.
- 121

#### 122 Materials and Methods

## 123 Deep neural networks for time series classification

124 Artificial neural networks (ANN) are algorithms inspired by how biological nervous systems 125 process information. These models are often conceptualised in terms of nodes (or 'neurons') 126 and weighted links. A basic ANN architecture includes a first layer of nodes, representing the 127 input data, a second ('hidden') layer with nodes performing data aggregation followed by 128 nonlinear transformation, and a final ('output') layer where the predicted values are 129 computed. The nodes in each layer are connected to the nodes in the next layer through 130 weighted links. Function fitting in ANNs proceeds by iteratively adjusting the weights of 131 links between the layers. An important notion is the 'epoch', which refers to when the entire

training dataset is passed forward and backward across the network one time. During each
epoch, the weights are updated to improve the network's predictions, given the information
fed to the input layer. For more details on ANNs see, among others, LeCun et al. (2015) and
references therein.

136

<sup>137</sup> 'Deep' neural networks refer broadly to ANN architectures that are capable of training large <sup>138</sup> numbers of hidden layers and neurons (LeCun et al., 2015). This capacity determines the <sup>139</sup> level of abstraction that the models can attain in representing the input data. Models with <sup>140</sup> more hidden layers can capture more complex patterns and achieve a deeper hierarchy of <sup>141</sup> features. In other words, shallow models tend to capture 'basic' patterns (e.g., a 'spike' in a <sup>142</sup> specific time step), while deeper models are able to 'learn' more complex abstractions (e.g., <sup>143</sup> spikes combined with a reduced long-term variability).

144

Unlike commonly believed, deep learning models do not always require large amounts of
data for training. For instance, some of these models can provide competitive classification
results with as low as 50 samples (Fawaz et al., 2019).

148

Many deep learning architectures can be used for time series classification (Wang et al., 2017; Fawaz et al., 2019). These architectures differ in the number of layers, and the mathematical functions the layers perform, as well as in the way information flows between them. Below we provide a description of four architectures used for time series classification: Convolutional Neural Networks (CNN), Recurrent Neural Networks (RNN), Residual Networks (ResNet) and Inception Time Networks (InceptionTime). These architectures were

chosen because they are widely adopted for time series classification and because they are
available in mcfly (the software we use here for model implementation; van Kuppevelt et al.,
2020).

158

#### 159 Convolutional Neural Networks

160 Convolutional neural networks (CNN) are an influential class of deep neural networks. These 161 networks have been mainly applied for pattern recognition in image data (e.g., Christin et al., 162 2019; Ferreira et al., in press), but effective examples of their application for time series 163 classification have been recently published (e.g., Zhao Lu, Chen, Liu, & Wu 2017). A key 164 component of CNNs are the so-called convolutional layers (LeCun et al., 2015). These layers 165 extract local features from the raw time series by applying 'filters'. Each filter determines if a 166 given pattern (e.g., 'a spike') occurs in the data and in what regions. These layers are often 167 followed by rectified linear unit (ReLU) (or a similarly shaped function) and 'pooling' layers. 168 The ReLU layers transform the summed weighted input from nodes in the convolutional 169 layer into outputs that range from 0 to  $+\infty$ , while pooling layers reduce the dimensionality of 170 outputs from the ReLU layer. CNNs often layer multiple instances of convolution, ReLU and 171 pooling layers in a sequence, to build a hierarchy of increasingly abstract features. This 172 sequence of layers is usually followed by a fully connected (or 'dense') layer, where each 173 node is connected to all nodes in adjacent layers, and where classification outputs are 174 calculated.

175

176 Recurrent Neural Networks

177 Recurrent neural networks (RNNs) are specifically designed for sequence-type input data, 178 such as time series (LeCun et al., 2015; Fawaz et al., 2019). These models are defined by 179 inclusion of feedback loops, where the output of a layer is added to the next input and fed 180 back into the same layer. This allows RNNs to characterize sequential patterns in the input 181 data, but their ability to capture long term dependencies is limited due to the RNN's tendency 182 to prioritize signals in the short term while failing to learn long term signals (i.e., the 183 'vanishing gradient problem'; Bengio, Simard, & Frasconi 1994). To overcome this problem 184 several adaptations to the simple RNN architecture have been proposed, the most popular of 185 which being the use of gating units, such as 'Long Short Term Memory' (LSTM) and 'Gated 186 Recurrent Units' (GRU) (Chung, Gulcehre, Cho, & Bengio 2014). Gating is a technique that 187 helps the networks decide to either forget the current input or to remember it for future time 188 steps, hence effectively improving the modelling of long-term dependencies (Chung et al., 189 2014).

190

#### 191 Residual Networks

192 Residual networks (ResNet) are recently proposed in the context of image recognition (He, 193 Zhang, Ren, & Sun 2016). Basically, these networks introduce a new type of component, the 194 'Residual Block', to CNN-type models. The aim of these blocks is to allow the training of 195 deeper models (i.e., having more hidden layers). In theory, deeper models should improve 196 classification performances, as they allow higher levels of data abstraction. However, in 197 practice the performances may not improve, among other things, due to the vanishing 198 gradient problem (see above). The use of residual blocks aims to address this by forwarding 199 the output of layers directly into layers that are several levels deeper (e.g., 2–3 layers ahead).

200 Recently, this architecture has been applied for time series classification (Wang et al., 2017),

- 201 often performing very well (Fawaz et al., 2019).
- 202

203	Inception	Time	Network	ks
-----	-----------	------	---------	----

204 Inception time networks are a very recent type of architecture, proposed specifically for time 205 series classification (Fawaz et al., 2019). This network is an ensemble of CNN models having 206 ResNet-type components and modules called 'inceptions'. Inception modules 'rework' how 207 convolution layers act in the networks, so that instead of being stacked sequentially, they are 208 ordered to work on the same level in parallel. This approach allows the application of 209 multiple filters with highly varying temporal lengths working on the same input time series. 210 In comparison to sequential convolutional layers (as in 'simple' CNN) this lowers processing 211 costs and reduces the risk of fitting noise in the data (i.e., overfitting) (Fawaz et al., 2019). 212

213 The mcfly Python library

214 Deep learning models can be implemented using several programming languages and 215 specialised libraries (see Christin et al., 2019 for a review). Here, we use mcfly, a Python 216 package for time series classification using deep learning (van Kuppevelt et al., 2020). This 217 package is aimed at non-experts and it should be easy to use for 'mid-level' ecological 218 modellers. Mcfly also delivers a standardized workflow that 'generates' distinct, ready-to-219 train models and tests which is best suited for the classification task. This assists non-experts 220 in deep learning in identifying a suitable modelling architecture and implementing the model 221 from scratch (Christin et al., 2019).

223	Mcfly utilizes TensorFlow (www.tensorflow.org) an extensively adopted machine learning
224	library, it can make use of (but does not require) dedicated hardware (such as Graphical
225	Processing Units: 'GPUs'), works with both univariate and multivariate time series ('single
226	channel' and 'multichannel data', in machine learning terminology) and includes procedures
227	for inspecting and visualizing the parameters of trained models. In its current version (v.3.0)
228	mcfly generates CNN, Deep convolutional LSTM ('DeepConvLSTM'; an architecture
229	composed of convolutional and LSTM recurrent layers), ResNet and InceptionTime
230	architectures. Specific details about the components and structure of each architecture are
231	given in van Kuppevelt et al. (2020).
232	
233	Model selection in mcfly proceeds by generating a set of candidate models with architectures
234	and hyperparameters (e.g., number of layers; learning rate) selected at random from a
235	prespecified range of values (see Figure 1). Each candidate model is trained using a small
236	subset of the data (data partition At; Figure 1) during a small number of epochs. After
237	training, the performance of the candidate models is compared using a left-out validation data
238	set (Av; Figure 1). The selected candidate model (usually the best performing among
239	candidates) is then trained on the full training data (Bt; Figure 1). In this step it is required to
240	identify an optimal number of training epochs, to avoid under- or overfitting of the model. A
241	model trained too few epochs will not capture all relevant patterns in the data, reducing
242	predictive performance. A model trained for an excessive number of epochs might overfit,
243	reducing its generality and ability to classify new data. There is no definitive way to identify
244	an optimal number of training epochs, but one practical approach is through monitoring the
245	model's validation performance (i.e., using holdout data partition Bv; Figure 1). The

<sup>246</sup> 'optimal' number of training epochs is the one that provides the best validation performance.

Finally, the performance of the model having an 'optimal' number of training epochs is

evaluated using a 'final' test data set (T; Figure 1), providing the best estimate of the

249 predictive performance of the model.

250

251 For the three case studies below, we used the same model generation and selection strategy. 252 We had mcfly generate 20 candidate models, five for each architecture type. These models 253 were trained during 4 epochs (using At). The candidate model achieving highest performance 254 in predicting the classes of the validation data (Av) was then trained on the full training data 255 set (Bt). For each epoch we measured training performance, as provided by mcfly (which 256 uses the accuracy metric i.e., 'the proportion of cases correctly classified'). The classification 257 performance on the validation data (Bv) was measured using the area under the receiver 258 operating characteristic curve (AUC), a metric that is not affected by differences in the 259 prevalence of classes and is widely used in ecology (e.g., Dyderski et al., 2017).

260

To identify an 'optimal' number of training epochs, we examined the progression of validation performance (Bv). Models can be trained for an infinite number of epochs, so here we stopped training if no increase in validation performance was observed after 25 epochs (other thresholds could be considered, according to time resources available). Finally, the model trained with the number of epochs showing highest AUC in predicting Bv was used to classify the test data (data set T), with performance measured using AUC.

268 We recorded processing time of all models from the onset of training of candidate models to 269 the last training epoch evaluated for the selected model. This was done on two distinct 270 systems: a 'desktop PC' with an Intel i7 4-Core (3.40GHz) processor and 8GB RAM and a 271 'high-end workstation' with an AMD Ryzen 9 12-Core (3.80 GHz) processor, 64 GB RAM 272 and an NVidia RTX 2060 GPU. Because CPU- and GPU-based TensorFlow generate distinct 273 random hyperparameters, modelling results will differ between the two computer systems. 274 We report results and processing times for the desktop PC system. For the workstation we 275 report processing time only. We emphasize that the timings recorded in the two systems are 276 not directly comparable as they correspond to distinct modelling routes.

277

It is important to bear in mind that the modelling strategy described aims at general applicability and further tailoring for specific classification tasks could be beneficial. For instance, with *a priori* knowledge that a specific architecture, say CNN, is best suited for the classification task at hand (see discussion section), the selection could be adjusted to generate only CNN-type candidate models. Further information about fine-tuning of mcfly model generation and selection can be found in van Kuppevelt et al. (2020).

284

285 Case study 1: Species identification

In this case study we predict the identity of three insect species: the olive fruit fly (*Bactrocera oleae*), the western honey bee (*Apis mellifera*), and the black fig fly (*Lonchaea aristella*) using wingbeat spectrograms (frequency series of amplitude values; Potamitis, Rigakis, & Fysarakis 2015). *B. oleae* is an olive fruit fly pest, which if left unmanaged can lead to large economic costs worldwide (Potamitis et al., 2015). The wingbeat spectrum characteristics of

these three species allow us to exemplify an 'easy' classification case and a 'difficult' classification case: while in *A. mellifera* harmonics partially overlap with those of *B. oleae*, these species show differences in frequencies - including the fundamental frequency - and thus constitute the 'easy' classification case; in contrast, *L. aristella* has a wingbeat spectrum that completely overlaps with that of *B. oleae*, representing the 'difficult' classification case.

296

We thus have three classes, each corresponding to a species 'positive' identity. The data are balanced (i.e. the number of samples per class is similar) and consist of 230 samples for *B*. *oleae*, 205 for *A. mellifera*, and 252 for *L. aristella*.

300

Species were identified (classified) according to their wingbeat spectrograms, which consist of frequency series of amplitudes (the predictor variable) obtained from Potamitis et al. (2015). A sample was composed of a total of 256 steps (frequencies), each step corresponding to an amplitude value for a frequency. This case study illustrates the use of these models using only one predictor variable (i.e., a single time series).

306

The records of species identity data and predictor variable (amplitude per frequency) were split into: data for training candidate models (~50%; A*t*), data for validating candidate models (~20%; A*v*), data for training the selected model (~70%; B*t*; resulting from merging the two previous data sets), validation data for determining the number of epochs for training the selected model (~15%; B*v*) and test data for final assessment of classification performance (~15%; T in Fig. 1).

## 314 *Case study 2: Species distribution model*

In this case study we predict the potential distribution of the Iberian Desman (*Galemys pyrenaicus*) using time series of environmental data. The Iberian Desman is a vulnerable semi-aquatic species, endemic to the Iberian Peninsula and the Pyrenean Mountains. We collected distribution records from the Portuguese and Spanish atlases of mammals (Palomo, Gisbert, & Blanco 2007; Bencatel, Álvares, Moura, & Barbosa 2017). The data consists of 6141 UTM grid cells of 10×10 km, of which 659 record the species presence (class 'Absence').

322

The environmental conditions in each cell were characterized using four variables: 1) maximum temperature; 2) minimum temperature, 3) accumulated precipitation, and 4) altitude. The first three variables consist of time series of monthly values collected from CHELSA (Karger et al., 2017) spanning 1989 to 2013, totalling 300 time steps. The fourth variable was from Fick and Hijmans (2017) and corresponds to temporally invariant values of altitude (demonstrating inclusion of temporally static predictors), coded as a time series.

329

Species distribution data and predictors were split similarly as above with different proportions: a)  $At \sim 35\%$ , b)  $Av \sim 35\%$ , c)  $Bt \sim 70\%$ ; resulting from merging At and Av, d)  $Bv \sim 15\%$ , and e) test data set T ~15\%. The low percentage of data used for training the candidate models in comparison to case study 1 aims to reduce computer processing time, given larger data volume.

336 The training and internal validation of deep learning models are sensitive to class imbalance 337 (i.e., when one or several classes have a much higher number of samples). Strong class 338 imbalance can bias models towards the prediction of majority classes (Menardi & Torelli, 339 2014) and reduces the reliability of performance metrics such as accuracy sensu stricto (i.e., 340 the proportion of correct predictions to the total number of samples), which is used for the 341 automated selection of candidate models in mcfly (van Kuppevelt et al., 2020). Accordingly, 342 we balanced our data by randomly duplicating presence records and deleting absence records 343 until a balance of  $\sim$ 50:50 is obtained, which was executed using the ROSE package 344 (Lunardon, Menardi, & Torelli 2014) for R (R Core Team, 2020). This was done for the data 345 sets that mcfly uses for internal assessment of accuracy s.s. (At, Av and Bt, Figure 1). Data 346 partitioning was performed prior to balancing, to avoid inclusion of replicated cases of the 347 same data across multiple partitions. The remaining data sets (i.e., Bv and T) were not 348 balanced.

349

#### 350 *Case study 3: Phenological prediction*

351 In this case study we predict the timing of fruiting of the Parasol mushroom (Macrolepiota 352 procera) across Europe. This species produces fruiting bodies valued for human consumption 353 (Capinha 2019) and predicting their emergence could be useful for managing human pressure 354 on the species and its habitats. Data is from Capinha (2019), a study employing a feature-355 based approach to achieve an equivalent aim. The data have two classes. One class 356 ('fruiting') corresponds to locations and dates of observation of fruiting bodies of the species 357 (from 2009 to 2015). The second class corresponds to 'temporal pseudo-absences', which are 358 records in the same locations of the observation records, but with dates selected at random

359	along the temporal range of the study (Capinha 2019). The aim of the classification is to
360	distinguish the meteorological conditions associated with the observation of fruiting bodies of
361	the species from the range of meteorological conditions that are available to it.
362	
363	We characterized each record using four time series: 1) mean daily temperature for the
364	preceding 365 days, 2) daily total precipitation for the preceding 365 days, 3) latitude and 4)
365	longitude. Time series of temperature and precipitation were extracted from the daily
366	AGRI4CAST maps (http://agri4cast.jrc.ec.europa.eu/), at a cell resolution of 25x25 km.
367	Geographical coordinates were coded as temporally invariant time series.
368	
369	Records from 2009 to 2014 were randomly partitioned into: At: 15%, Av: 70%, Bv: 15%,
370	and Bt: 85% (merging At and Av). Data for the year 2015 was used to evaluate the predictive
371	performance of the final model (T), allowing comparison with the performance results
372	achieved in Capinha (2019).
373	
374	To increase the representation of the meteorological conditions occurring in the location of
375	each observation record, the data consists of 15 pseudo-absence records per each observation
376	record (Capinha, 2019). Similarly to the previous case study, we corrected for class
377	imbalance by balancing the number of samples in each class using a random deletion and
378	duplication approach (Lunardon et al., 2014). This balancing was performed for data sets At,
379	Av and Bt. Data sets $Bv$ and T remained unchanged.
380	

**Results** 

# 382 Species identification

383	The candidate model with greatest ability to distinguish between the spectrograms of the
384	three insect wingbeats had an InceptionTime architecture (accuracy = $0.85$ ; model number
385	15; Figure 2b). On the training data set this model showed a progressively increasing training
386	accuracy with number of epochs (Figure 2c). However, its evaluation against left-out data
387	(Bv data set; Figure 1) showed that best performances were found mainly between training
388	epoch ~30 and ~50 ('validation AUC'; Figure 2c), followed by little change. The highest
389	validation performance was obtained after 47 training epochs. On the test data (T; Figure 1),
390	this model achieved an average AUC of 0.96, resulting from an AUC of 1 in classifying
391	between <i>B. oleae</i> and <i>A. mellifera</i> , an AUC of 0.88 in classifying between <i>B. oleae</i> and <i>L</i> .
392	aristella and an AUC of 1 in classifying between A. mellifera and L. aristella. Computer
393	processing time, from the onset of candidate model training to the 72 <sup>nd</sup> training epoch of the
394	selected model, took 26 minutes on a desktop PC. On the high-end workstation, a distinct
395	modelling event took 3 minutes.
396	

397 Species distribution model

The best performing candidate model for this case study had a CNN-type architecture (model number 4; Figure 3b), reaching 0.82 of validation accuracy. On the full training data set, the model showed a slowly increasing trend of training accuracy with number of epochs (Figure 3c). However, left-out validation data (B $\nu$ ) showed a decreasing trend of performance after the ~60<sup>th</sup> epoch ('validation AUC'; Figure 3c), with highest performing classification at the 56<sup>th</sup> training epoch. The model trained with this number of epochs achieved an AUC of 0.95 on the final test data (T). Most of northern Iberian Peninsula was predicted as suitable to the

405	Iberian Desman, particularly the high mountainous areas (Figure 3e). Computer processing
406	time took 2 hours and 49 minutes on a desktop PC. A distinct modelling event on the high-
407	end workstation took 19 minutes.
408	
409	Phenological prediction
410	For this case study, the selected candidate model had an InceptionTime-type of architecture
411	(model number 2; Figure 4a), achieving 0.81 validation accuracy. This model rapidly
412	increased in training accuracy, but its classification performance measured with external data
413	increased only up to the 5 <sup>th</sup> epoch (Figure 4b). The model trained for 5 epochs achieved an
414	AUC of 0.91 on the final test data. The predicted probabilities of fruiting for an example site
415	(Figure 4c) show the ability of the model to capturing seasonal variation, with higher
416	probabilities generally being predicted for the Autumn season, but with important inter-
417	annual differences. Computer processing time took 10 hours and 23 minutes on a desktop PC.
418	On a high-end workstation a distinct modelling event took 18 minutes.
419	
420	Discussion
421	Deep artificial neural networks are a flexible modelling technique with notable success in a
422	range of scientific fields (LeCun et al., 2015). In ecology, the adoption of these models is still
423	in its infancy and has been mainly directed towards image recognition (Christin et al., 2019;
424	Ferreira et al., 2020). We here introduce the use of deep learning models for time series
425	classification and demonstrate how these models can be implemented and evaluated for
426	distinct tasks across subfields of ecology.

428 Our case studies demonstrate the versatility and potential of deep learning for time series 429 classification. In the first case study, an InceptionTime model performed well in 430 distinguishing insect species based on spectrograms of their wingbeats. Given the use of 431 different data partition strategies and performance metrics, the performance measured for this 432 model is not fully comparable to those obtained by Potamitis et al. (2015) – who classified 433 the same data using distance and feature based approaches. However, our study more 434 accurately identified the honeybee, suggesting its superior classification ability. In the case of 435 the Iberian desman the predictions from a CNN model also achieved a very high 436 performance, and the predicted spatial patterns are congruent with the known distribution of 437 the species and with existing predictions from 'classic' feature-based approaches (Barbosa, 438 Real, & Vargas 2011). Finally, an InceptionTime model projected ecologically plausible 439 patterns of fruiting seasonality for *Macrolepiota procera*, with performance equaling that 440 obtained by Capinha (2019) (i.e., an AUC of 0.91 on predictions of fruiting in 2015). Unlike 441 the raw time series used by deep learning models, Capinha (2019) used a large set (n=40) of 442 hand-crafted features reliant on domain-expertise (e.g., growing degree days). 443 444 Despite the valuable results described above, the advantages of deep learning models for time series classification in ecology can only be fully appreciated with wider testing, including 445 446 different classification tasks and data settings. The benchmarking of classification 447 performances against traditional modelling approaches and the identification of factors 448 associated with performance differences (e.g., degree of *a priori* ecological knowledge; 449 complexity of the phenomena; volume of training data, etc.) will be of paramount 450 importance. Research efforts should attempt to identify the deep learning architectures and

hyperparameters that are best suited for specific ecological phenomena and data types. Thus
far, classification performances from distinct deep learning typologies were compared using
time series data coming from multiple domains (e.g., Fawaz et al., 2019), and the relevance
of these results to ecology remains uncertain.

455

456 A distinctive feature of deep learning approaches is that they allow classifying phenomena 457 directly from raw time series data. For ecologists, this ability should be seen not merely as a 458 methodological particularity, but as a conceptual and operational upgrade from traditional 459 modelling approaches. On one hand, the use of time series data as predictors positively forces 460 ecologists to consider the temporal component of the analysed phenomena (Wolkovich, 461 Cook, McLauchlan, & Davies 2014) and, on the other, it relieves them from subjective 462 decisions about the temporal extent to summarize in static predictors. This reorientation in 463 thinking was, perhaps, best illustrated by using time series – instead of the usual time-464 averaged variables – for predicting the potential distribution of a species. This 'fully' 465 temporally explicit approach can be exploited for virtually any ecological or biological entity 466 or state, as long as the putative drivers have a temporal representation. Further, the usage of 467 time series data by deep learning models matches the increasing number of high frequency 468 streams of digital data coming from distinct sources (e.g., satellite sensors, meteorological 469 stations). The direct integration of these data into the models eliminates the need for resource 470 consuming feature extraction procedures and is well-suited for operational frameworks aimed 471 at short-term forecasting (e.g., of algal blooms or disease vector abundances), allowing a 472 rapid detection of situations of concern.

474 As for any modelling approach, deep learning models have limitations. Two obstacles are 475 particularly prominent: the interpretability of models and computational demand. Limitations 476 to the interpretation of deep learning models have been well described in the literature (e.g., 477 Reichstein et al., 2019), however, they are caused mainly by a lack of available tools. Very 478 recently important efforts towards the interpretability of deep learning models have been 479 made (e.g., Siddiqui, Mercier, Munir, Dengel, & Ahmed 2019) and given the fast pace of 480 deep learning research, we expect that soon deep learning models will be no harder to 481 interpret than many traditional machine learning models. The challenges arising from 482 computational demand are harder to solve. Here we showed that 'typical' classification tasks 483 can take several hours to run on a standard desktop computer. Additionally, the 484 computational expensiveness of deep learning is expected to grow in the future (Thompson, 485 Greenewald, Lee, & Manso, 2020). To face this challenge, ecologists will likely have to 486 move in the same direction as their fellow computer scientists and embrace faster hardware 487 (e.g., GPUs, 'tensor processing units' and large-resourced cloud computing services) and 488 scalable model implementations (e.g., distributed computing). 489 490 In conclusion, we suggest that the use of deep learning for classifying ecological time series 491 could bring considerable improvements over conventional approaches. Software tools now 492 exist that allow overcoming the implementation barrier for non-experts and state-of-the-art 493 classification results seem a reasonable expectation for several tasks. However, only with 494 extensive testing can the value of this approach be fully recognized. Those willing to venture 495 through this modelling route could use the data and code we provide as a starting point.

# 497 Acknowledgments

498	CC and ACH	were supported b	y Portuguese	National Funds	through	Fundação p	ara a Ciência
-----	------------	------------------	--------------	----------------	---------	------------	---------------

- 499 e a Tecnologia (CC: CEECIND/02037/2017, UIDB/00295/2020 and UIDP/00295/2020;
- 500 ACH: PTDC/SAU-PUB/30089/2017 and GHTM [] UID/Multi/04413/2013).
- 501

# 502 Author Contributions

- 503 CC conceived the ideas and designed methodology; CC and ACH collected and analysed the
- data; CC led the writing of the manuscript. All authors contributed critically to the drafts and
- 505 gave final approval for publication.

506

# 507 Data Availability

508 Data and code for this study are available from: https://doi.org/10.5281/zenodo.4017750

509

#### 510 **References**

- 511 Bagnall, A., Lines, J., Bostrom, A., Large, J., & Keogh, E. (2017). The great time series
- 512 classification bake off: a review and experimental evaluation of recent algorithmic
- advances. *Data Mining and Knowledge Discovery*, *31*(3), 606–660. doi:10.1007/s10618-

```
514 016-0483-9
```

- 515 Barbosa, A. M., Real, R., & Vargas, M. J. (2009). Transferability of environmental
- favourability models in geographic space: The case of the Iberian desman (Galemys
- 517 *pyrenaicus*) in Portugal and Spain. *Ecological Modelling*, 220(5), 747–754.
- 518 doi:10.1016/j.ecolmodel.2008.12.004

- 519 Bencatel, J., Álvares, F., Moura, A. E., & Barbosa, A. M. (2017). Atlas de Mamíferos de
- 520 *Portugal*. Universidade de Évora.
- 521 Bengio, Y., Simard, P., & Frasconi, P. (1994). Learning long-term dependencies with
- gradient descent is difficult. *IEEE Transactions on Neural Networks*, 5(2), 157–166.
- 523 doi:10.1109/72.279181
- 524 Booth, T. H., Nix, H. A., Busby, J. R., & Hutchinson, M. F. (2014). bioclim: the first species
- distribution modelling package, its early applications and relevance to most current
- 526 MaxEnt studies. *Diversity and Distributions*, 20(1), 1–9. doi:10.1111/ddi.12144
- 527 Bush, A., Sollmann, R., Wilting, A., Bohmann, K., Cole, B., Balzter, H., ... Yu, D. W.
- 528 (2017). Connecting Earth observation to high-throughput biodiversity data. *Nature*
- 529 *Ecology & Evolution*, *1*(7), 1–9. doi:10.1038/s41559-017-0176
- 530 Capinha, C. (2019). Predicting the timing of ecological phenomena using dates of species
- 531 occurrence records: a methodological approach and test case with mushrooms.
- 532 International Journal of Biometeorology, 63(8), 1015–1024. doi:10.1007/s00484-019-
- 533 01714-0
- 534 Christin, S., Hervet, É., & Lecomte, N. (2019). Applications for deep learning in ecology.
- 535 *Methods in Ecology and Evolution, 10*(10), 1632–1644. doi:10.1111/2041-210X.13256
- 536 Chung, J., Gulcehre, C., Cho, K., & Bengio, Y. (2014). Empirical Evaluation of Gated
- 537 Recurrent Neural Networks on Sequence Modeling. *ArXiv:1412.3555 [Cs]*. Retrieved
- 538 from http://arxiv.org/abs/1412.3555
- 539 Currie, D. J. (2019). Where Newton might have taken ecology. *Global Ecology and*
- 540 *Biogeography*, 28(1), 18–27. doi:10.1111/geb.12842

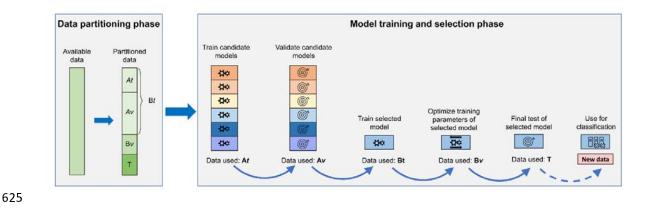
- 541 Dyderski, M. K., Paź, S., Frelich, L. E., & Jagodziński, A. M. (2018). How much does
- climate change threaten European forest tree species distributions? *Global Change*
- 543 *Biology*, 24(3), 1150–1163. doi:10.1111/gcb.13925
- 544 Fawaz, H.I., Forestier, G., Weber, J., Idoumghar, L., & Muller, P.-A. (2019). Deep learning
- for time series classification: a review. *Data Mining and Knowledge Discovery*, 33(4),
- 546 917–963. doi:10.1007/s10618-019-00619-1
- 547 Ferreira, A. C., Silva, L. R., Renna, F., Brandl, H. B., Renoult, J. P., Farine, D. R., ...
- 548 Doutrelant, C. (2020). Deep learning-based methods for individual recognition in small
- 549 birds. *Methods in Ecology and Evolution*. 11(9), 1072–1085. doi:10.1111/2041-
- 550 210X.13436
- 551 Fick, S. E., & Hijmans, R. J. (2017). WorldClim 2: new 1 🗆 km spatial resolution climate
- surfaces for global land areas. *International Journal of Climatology*, *37*(12), 4302–4315.
- He, K., Zhang, X., Ren, S., & Sun, J. (2016). Deep Residual Learning for Image Recognition.
- 554 In 2016 IEEE Conference on Computer Vision and Pattern Recognition (CVPR) (pp. 770–
- 555 778). doi:10.1109/CVPR.2016.90
- 556 Hurlbert, A. H., & Liang, Z. (2012). Spatiotemporal Variation in Avian Migration
- 557 Phenology: Citizen Science Reveals Effects of Climate Change. *PLOS ONE*, 7(2), e31662.
- 558 doi:10.1371/journal.pone.0031662
- 559 Jaakkola, T., Diekhans, M., & Haussler, D. (2000). A discriminative framework for detecting
- remote protein homologies. *Journal of Computational Biology*, 7(1–2), 95–114.
- 561 doi:10.1089/10665270050081405

- 562 Karger, D. N., Conrad, O., Böhner, J., Kawohl, T., Kreft, H., Soria-Auza, R. W., ... Kessler,
- 563 M. (2017). Climatologies at high resolution for the earth's land surface areas. *Scientific*
- 564 *Data*, *4*, 170122.
- 565 Keogh, E., & Kasetty, S. (2003). On the Need for Time Series Data Mining Benchmarks: A
- 566 Survey and Empirical Demonstration. *Data Mining and Knowledge Discovery*, 7(4), 349–
- 567 371. doi:10.1023/A:1024988512476
- 568 LeCun, Y., Bengio, Y., & Hinton, G. (2015). Deep learning. *Nature*, *521*(7553), 436–444.
- 569 doi:10.1038/nature14539
- 570 Lunardon, N., Menardi, G., & Torelli, N. (2014). ROSE: A Package for Binary Imbalanced
- 571 Learning. *The R Journal*, *6*(1), 79–89.
- 572 Melaas, E. K., Friedl, M. A., & Zhu, Z. (2013). Detecting interannual variation in deciduous
- 573 broadleaf forest phenology using Landsat TM/ETM+ data. *Remote Sensing of*
- 574 Environment, 132, 176–185. doi:10.1016/j.rse.2013.01.011
- 575 Menardi, G., & Torelli, N. (2014). Training and assessing classification rules with
- imbalanced data. *Data Mining and Knowledge Discovery*, 28(1), 92–122.
- 577 Palomo, L. J., Gisbert, J., & Blanco, J. C. (2007). Atlas y Libro Rojo de los Mamíferos
- 578 *Terrestres de España*. Madrid: Organismo Autonomo de Parques Nacionales.
- 579 Peters, D. P. C., Havstad, K. M., Cushing, J., Tweedie, C., Fuentes, O., & Villanueva-
- Rosales, N. (2014). Harnessing the power of big data: infusing the scientific method with
- machine learning to transform ecology. *Ecosphere*, 5(6), art67. doi:10.1890/ES13-00359.1
- 582 Potamitis, I., Rigakis, I., & Fysarakis, K. (2015). Insect Biometrics: Optoacoustic Signal
- 583 Processing and Its Applications to Remote Monitoring of McPhail Type Traps. *PLOS*
- 584 ONE, 10(11), e0140474. doi:10.1371/journal.pone.0140474

- 585 Priyadarshani, N., Marsland, S., Juodakis, J., Castro, I., & Listanti, V. (2020). Wavelet filters
- for automated recognition of birdsong in long-time field recordings. *Methods in Ecology*
- 587 *and Evolution*, *11*(3), 403–417. doi:10.1111/2041-210X.13357
- 588 R Core Team. (2020). A language and environment for statistical computing. Vienna,
- 589 Austria: R Foundation for Statistical Computing. Retrieved from
- 590 https://www.r□project.org
- 591 Reichstein, M., Camps-Valls, G., Stevens, B., Jung, M., Denzler, J., Carvalhais, N., &
- 592 Prabhat. (2019). Deep learning and process understanding for data-driven Earth system
- science. *Nature*, 566(7743), 195–204. doi:10.1038/s41586-019-0912-1
- S94 Reside, A. E., VanDerWal, J. J., Kutt, A. S., & Perkins, G. C. (2010). Weather, Not Climate,
- 595 Defines Distributions of Vagile Bird Species. *PLOS ONE*, *5*(10), e13569.
- 596 doi:10.1371/journal.pone.0013569
- 597 Schneider, A., Friedl, M. A., & Potere, D. (2010). Mapping global urban areas using MODIS
- 598 500-m data: New methods and datasets based on 'urban ecoregions'. *Remote Sensing of*
- *Environment*, *114*(8), 1733–1746. doi:10.1016/j.rse.2010.03.003
- 600 Sethi, S. S., Jones, N. S., Fulcher, B. D., Picinali, L., Clink, D. J., Klinck, H., ... Ewers, R.
- 601 M. (2020). Characterizing soundscapes across diverse ecosystems using a universal
- acoustic feature set. *Proceedings of the National Academy of Sciences*, 117(29), 17049–
- 603 17055. doi:10.1073/pnas.2004702117
- 604 Shamoun-Baranes, J., Bouten, W., van Loon, E. E., Meijer, C., & Camphuysen, C. J. (2016).
- Flap or soar? How a flight generalist responds to its aerial environment. *Philosophical*
- Transactions of the Royal Society B: Biological Sciences, 371(1704), 20150395.
- 607 doi:10.1098/rstb.2015.0395

- 608 Siddiqui, S. A., Mercier, D., Munir, M., Dengel, A., & Ahmed, S. (2019). Tsviz:
- 609 Demystification of deep learning models for time-series analysis. *IEEE Access*, 7, 67027–
- 610 67040.
- 611 Thompson, N. C., Greenewald, K., Lee, K., & Manso, G. F. (2020). The Computational
- 612 Limits of Deep Learning. *ArXiv Preprint ArXiv:2007.05558*.
- van Kuppevelt, D., Meijer, C., Huber, F., van der Ploeg, A., Georgievska, S., & van Hees, V.
- T. (2020). Mcfly: Automated deep learning on time series. *SoftwareX*, *12*, 100548.
- 615 doi:10.1016/j.softx.2020.100548
- 616 Wang, Z., Yan, W., & Oates, T. (2017). Time series classification from scratch with deep
- 617 neural networks: A strong baseline. In 2017 International Joint Conference on Neural
- 618 *Networks (IJCNN)* (pp. 1578–1585). doi:10.1109/IJCNN.2017.7966039
- 619 Wolkovich, E. M., Cook, B. I., McLauchlan, K. K., & Davies, T. J. (2014). Temporal
- ecology in the Anthropocene. *Ecology Letters*, *17*(11), 1365–1379.
- 621 Zhao, B., Lu, H., Chen, S., Liu, J., & Wu, D. (2017). Convolutional neural networks for time
- series classification. *Journal of Systems Engineering and Electronics*, 28(1), 162–169.
- 623 doi:10.21629/JSEE.2017.01.18

# 624 Figures



- **Figure 1.** Schematic of data partitions and modelling workflow used by the 'mcfly' Python
- 627 package for time series classification.

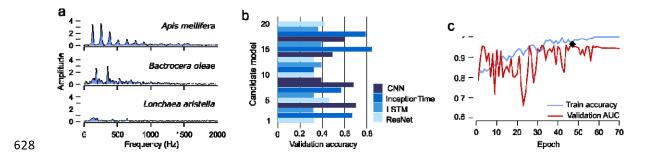


Figure 2. Data and results of deep learning models classifying insect species from wingbeat
spectrograms. (a) Example wingbeat spectrograms for each species. (b) Validation accuracy
for candidate deep learning models. (c) Training and validation curves of the selected model
along time (highest validation performance is marked with a diamond symbol).



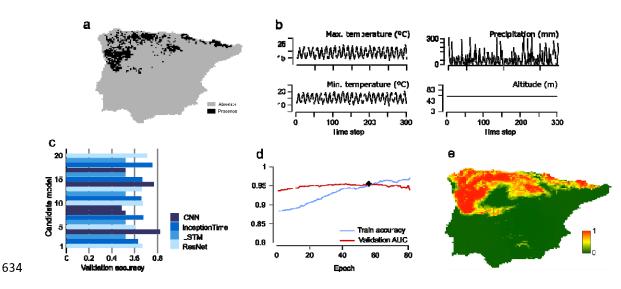


Figure 3. Data and results of deep learning models classifying environmental suitability for the Iberian desman. (a) Presence and absence data of the species. (b) Example of time series used as predictors. (c) Validation accuracy for candidate deep learning models. (d) Training and validation curves of the selected model along time. The diamond symbol marks the highest validation performance. (e) Environmental suitability predicted by the selected model.

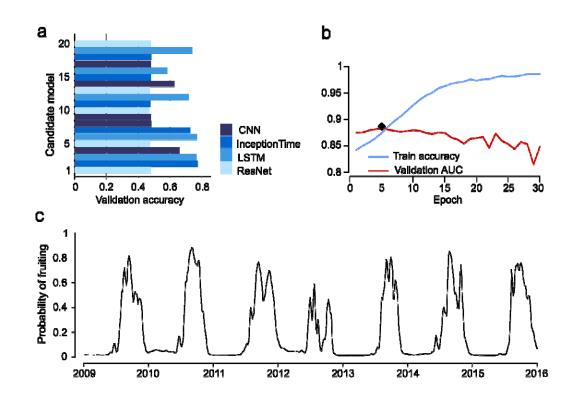


Figure 4. Data and results of deep learning models classifying the fruiting phenology of the parasol mushroom based on meteorological variation. (a) Validation accuracy for candidate deep learning models. (b) Training and validation curves of the selected model along time (the diamond symbol marks the highest validation performance). (c) Patterns of fruiting seasonality predicted by the selected model for an example location.